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A Comparison of Large Scale Mixed Complementarity Problem Solvers

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Authors

Stephen C.

Mathematics Department, University of Colorado, Denver, Colorado 80217; E-mail:

Billups

sbillups@carbon.cudenver.edu

Steven P. Dirkse

GAMS Development Corporation, Washington, DC 20007; E-mail: steve@gams.com

Michael C. Ferris

Computer Sciences Department, University of Wisconsin, Madison, Wisconsin 53706; E-mail:

ferris@cs.wisc.edu

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 ↑ **ABSTRACT**

This paper provides a means for comparing various computer codes for solving large scale mixed complementarity problems. We discuss inadequacies in how solvers are currently compared, and present a testing environment that addresses these inadequacies. This testing environment consists of a library of test problems, along with GAMS and MATLAB interfaces that allow these problems to be easily accessed. The environment is intended for use as a tool by other researchers to better understand both their algorithms and their implementations, and to direct research toward problem classes that are currently the most challenging. As an initial benchmark, eight different algorithm implementations for large scale mixed complementarity problems are briefly described and tested with default parameter settings using the new testing environment.

 ↑ **REFERENCES**

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- 1 [Stephen Clyde Billups, Algorithms for complementarity problems and generalized equations, University of Wisconsin at Madison, Madison, WI, 1996](#)
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- 3 [A. Brooke, D. Kendrick, and A. Meeraus. <i>GAMS: A User's Guide</i>. The Scientific Press, South San Francisco, CA, 1988.](#)